THE UNCERTAINTY PRINCIPLE FOR GELFAND PAIRS

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ABSTRACT. We extend the classical Uncertainty Principle to the context of Gelfand pairs. The Gelfand pair setting includes riemannian symmetric spaces, compact topological groups, and locally compact abelian groups. If the locally compact abelian group is $\mathbb{R}^n$ we recover a sharp form of the classical Heisenberg uncertainty principle.

SECTION 1. INTRODUCTION.

The classical uncertainty principle says that a function and its Fourier transform cannot both be mostly concentrated on short intervals: if $f(t)$ has most of its support in an interval of length $\ell$, and its Fourier transform $\hat{f}(\tau)$ has most of its support in an interval of length $\hat{\ell}$ then $\ell \cdot \hat{\ell} \geq 1 - \eta$ where $\eta$ is specified by the precise meaning of "most of its support". In quantum mechanics this says that the position and momentum of a particle cannot be determined simultaneously [9]. In signal processing it says that instantaneous frequency cannot be measured precisely [8]. And of course the Heisenberg Lie algebra and its commutation relations are the basic building block in harmonic analysis on nilpotent Lie groups [10], and thus in the associated theories of Cauchy–Riemann spaces, Heisenberg manifolds, and hypoelliptic operators ([6], [1], [7]).

A few years ago, D. L. Donoho and P. B. Stark proved [4] a sharp classical extension of the uncertainty principle: $|T| \cdot |W| \geq 1 - \eta$ whenever $f(t)$ has most of its support in a set (not necessarily an interval) $T$ of measure $|T|$ and $\hat{f}(\tau)$ has most of its support in a set (not necessarily an interval) $W$ of measure $|W|$.

Let $T$ be a measurable set, $1_T$ its indicator (= characteristic) function, and $\| \cdot \| = \| \cdot \|_p$, an $L_p$ norm. We say that

$$f \in L_p \text{ is } \epsilon \text{ - concentrated on } T \text{ if } \| f - 1_T f \| \leq \epsilon \| f \|.$$ (1.1)

The precise form of Donoho and Stark's stronger $L_2$ version mentioned above is [4]

Let $f, \hat{f} \in L_2(\mathbb{R})$, let $\epsilon, \delta \geq 0$, and let $T, W \subset \mathbb{R}$ be measurable sets.

Suppose that $f$ is $\epsilon$-concentrated on $T$ and $\hat{f}$ is $\delta$-concentrated on $W$.

Then Lebesgue measures satisfy $|T| \cdot |W| \geq (1 - \epsilon - \delta)^2$. (1.2)

The key point in the Donoho–Stark $L_2$ argument is the operator norm inequality

$$\|Qf\|^2 \leq |T| \cdot |W| \text{ where } Pf = 1_T f \text{ and } Qf = (1_W \hat{f})^\vee$$ (1.3)

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where denotes Fourier transform as usual and is its inverse.

K. T. Smith [11] extended the uncertainty principle (1.2) to locally compact abelian groups by extending the inequality (1.3). In this paper we modify Smith's arguments so that they apply more generally to Gelfand pairs, thus to riemannian symmetric spaces and compact topological groups as well as locally compact abelian groups.

In the notation to be specified just below, we have two apparently different generalizations to Smith's extension of the uncertainty principle. Fix a Gelfand pair \((G, K)\). Theorem 4.3 extends the uncertainty principle to functions on \(K \setminus G/K\). It depends on the spherical transform for the Gelfand pair \((G, K)\) and the resulting decomposition of \(L_2(K \setminus G/K)\) by positive definite zonal spherical functions. Theorem 6.7 extends the uncertainty principle to functions on \(G/K\); it depends on the vector valued transform corresponding to a direct integral decomposition of \(L_2(G/K)\). These two extensions are in fact equivalent because the underlying \(L_2\) decompositions use the same Plancherel measure.

In Section 2 we summarize function theory on \(K \setminus G/K\) for a Gelfand pair \((G, K)\). We start with the basic definitions, describe the spherical transform, and discuss the consequences for \(L_2(K \setminus G/K)\). Then in Section 3 we prove analogs of (1.3) for \(K \setminus G/K\). The corresponding uncertainty principle is in Section 4.

In Section 5 we describe the direct integral decomposition of \(L_2(G/K)\) and the corresponding vector valued transform on \(G/K\). Then in Section 6 we verify the analogs of the operator norm inequalities of §3 and derive the uncertainty principle for \(G/K\).

The reader will notice that we spend more space reviewing Gelfand pairs than we spend proving our uncertainty principles. That is the nature of the situation: we are showing that certain classical considerations are valid without essential change in a much broader context. Of course the reader familiar with Gelfand pairs need only glance at Sections 2 and 5 to catch the notation.

**SECTION 2. COMMUTATIVE FUNCTION THEORY OF GELFAND PAIRS.**

The theory of Gelfand pairs includes many of the general aspects of harmonic analysis on locally compact abelian groups and on symmetric spaces. There are some excellent treatments available, for example [2] and [5]. But we only need the basic structural facts. In this Section we summarize those aspects of Gelfand pair theory that correspond most closely to the Pontrjagin–Plancherel theory for locally compact abelian groups and to the analysis of central functions on compact groups. For brevity, we defer to [2] and [5] for references to original sources.

**A. Some Basic Definitions.**

Let \(G\) be a locally compact topological group and \(K\) a compact subgroup. Let \(m_G\) be Haar measure on \(G\), subject to the usual convention: counting measure if \(G\) is infinite and discrete, total mass 1 if \(G\) is compact. Let \(m_K\) be Haar measure of total mass 1 on \(K\).

Convolution on \(G\) is the action of functions under the left regular representation:

\[
 f_1 \ast f_2(y) = \int_{G} f_1(z)f_2(z^{-1}y)dm_G(z).
\]  

(2.1)

As in the case \(G = \mathbb{R}\), Young's Inequality

\[
 \|f \ast h\|_p \leq \|f\|_{1} \|h\|_{p} \text{ for } f \in L_1(G) \text{ and } h \in L_p(G)
\]  

(2.2)

is immediate.
A function $f$ on $G$ is called $K$-bi-invariant if $f(k_1 x k_2) = f(x)$ for all $x \in G$ and $k_i \in K$. We say that a function $f : G \to \mathbb{C}$ vanishes at $\infty$ if, given $\epsilon > 0$, there is a compact subset $C_\epsilon \subset G$ such that $|f(x)| < \epsilon$ for $x \notin C_\epsilon$. Each of the spaces

$$
C_0(G) : \text{continuous functions } G \to \mathbb{C} \text{ with compact support} \\
C_\infty(G) : \text{continuous functions } G \to \mathbb{C} \text{ vanishing at } \infty \\
L_p(G) : \text{standard Lebesgue space of measurable functions } G \to \mathbb{C}, \quad 1 \leq p \leq \infty
$$

projects onto its subspace

$$
C_0(K\backslash G/K), \quad C_\infty(K\backslash G/K), \quad L_p(K\backslash G/K), \quad 1 \leq p \leq \infty
$$
of $K$-bi-invariant functions, by $f \mapsto f^K$ where $f^K(x) = \int_K \int_K f(k_1 x k_2) dm_K(k_1) dm_K(k_2)$.

$C_0(G)$ is an associative algebra under convolution. Note that $C_0(K\backslash G/K)$ is a subalgebra. Similarly, this time using Young's Inequality, $L_1(K\backslash G/K)$ is a subalgebra of the convolution algebra $L_1(G)$. If $x \in G$ then $G$ carries a unique $K$-bi-invariant probability measure $m_x$, defined by

$$
\int_G f(y) dm_x(y) = \int_K \int_K f(k_1 x k_2) dm_K(k_1) dm_K(k_2)
$$

(2.3)

with support $K x K$.

2.4. Lemma. The following conditions are equivalent:

(1) The convolution algebra $C_0(K\backslash G/K)$ is commutative.
(2) The convolution algebra $L_1(K\backslash G/K)$ is commutative.
(3) If $x, y \in G$ then $K x K \cdot K y K = K y K \cdot K x K$.
(4) If $x, y \in G$ then $m_x \ast m_y = m_y \ast m_x$.

If those conditions hold, then $G$ is unimodular.

2.5. Definition. $(G, K)$ is commutative, i.e., is a Gelfand pair if the conditions of Lemma 2.4 obtain.

If $G$ is a locally compact abelian group, and we set $K = \{1\}$, then of course $(G, K)$ is commutative. But there are other interesting examples, riemannian symmetric spaces and compact groups, as follows.

The name "Gelfand pair" comes from I. Gelfand's result

2.6. Theorem. Let $G$ be a locally compact group and $\theta$ an involutive automorphism of $G$ such that $G = SK$ where

(1) $K$ is a compact subgroup of $G$,
(2) if $k \in K$ then $\theta(k) = k$, and
(3) if $s \in S$ then $\theta(s) = s^{-1}$.

Then $G$ is unimodular and $(G, K)$ is commutative.

2.7. Corollary. Let $M$ be a connected riemannian symmetric space, let $G$ be any group of isometries of $M$ that contains the identity component of the group of all isometries, and let $K$ be the isotropy subgroup of $G$ at some point of $M$. Then $(G, K)$ is commutative.
2.8. Corollary. Let $M$ be a compact topological group. Let $G = M \times M$, so $G$ acts on $M$ by $(x, y) \mapsto xyz^{-1}$. Let $K$ be the stabilizer of the identity element of $M$, so $K = \{(x, x^{-1}) | x \in M\} = \Delta M$, the diagonal in $G$. Then $(G, K)$ is commutative.

The special case of Corollary 2.7 is due to É. Cartan. In modern language, Cartan proved that the commuting algebra for the left regular representation of $G$ on $L_2(G/K)$ is commutative, i.e. that this left regular representation is multiplicity-free. Corollary 2.7 includes the Lie group case.

B. The Spherical Transform.

In the special case of a locally compact abelian group $G$, the spherical transform is the map $f \mapsto \hat{f}$,

$$
\hat{f}(\omega) = \int_G f(x) \omega(x^{-1}) dm_G(x), \quad \omega \in \hat{G}
$$

(2.9)

from $L_p(G)$ to $L_p(\hat{G})$ with the usual $\frac{1}{p} + \frac{1}{p'} = 1$. This generalizes the classical Fourier transform. Here $\hat{G}$ is the Pontrjagin dual of $G$. By definition, $\hat{G}$ consists of all unitary characters on $G$, i.e., all continuous homomorphisms $\omega : G \to \{z \in \mathbb{C} | |z| = 1\}$ with group composition $(\omega_1 \omega_2)(x) = \omega_1(x)\omega_2(x)$. In a certain topology, the case $K = \{1\}$ of the one described in (2.18) – (2.22) below, $\hat{G}$ is a locally compact abelian group.

Zonal spherical functions are the analog of continuous homomorphisms

$$
G \to \{z \in \mathbb{C} | z \neq 0\},
$$

and positive zonal spherical functions are the analog of unitary characters.

Now fix a Gelfand pair $(G, K)$.

2.10. Definition. A nonzero Radon measure $\mu$ on $G$ is spherical if

1. it is $K$–bi–invariant: $\mu(k_1 Ek_2^{-1}) = \mu(E)$ for measurable $E \subset G$, and
2. $\mu : C_0(K\setminus G/K) \to \mathbb{C}$ is an algebra homomorphism, i.e., $\mu(f * h) = \mu(f)\mu(h)$, where $\mu(f)$ means $\int_G f(x)d\mu(x)$.

2.11. Definition. A continuous function $\omega : G \to \mathbb{C}$ is a zonal spherical function or zsf if $d\mu(x) = \omega(x^{-1}) dm_G(x)$ defines a spherical measure.

All continuous homomorphisms $\omega : G \to \{z \in \mathbb{C} | z \neq 0\}$ (often called quasi-characters) are zsf. Every spherical measure $\mu$ is absolutely continuous with respect to Haar measure $m_G$, so it has form $d\mu(x) = \omega(x^{-1}) dm_G(x)$ where $\omega$ is $K$–bi–invariant. Here we may choose $\omega$ continuous, hence zsf, and check $\omega(1) = 1$. So the notions of spherical measure and zsf are essentially equivalent. They correspond to quasi-characters on locally compact abelian groups. The following shows that they enjoy properties close to those of quasi-characters.

2.12. Proposition. These are equivalent for a function $\omega : G \to \mathbb{C}$:

1. $\omega$ is a zonal spherical function on $G$.
2. $\omega$ is continuous, (ii) is $K$–bi–invariant, (iii) satisfies $\omega(1) = 1$, and (iv) if $f \in C_0(K\setminus G/K)$ there is a constant $\lambda_f \in \mathbb{C}$ such that $f * \omega = \lambda_f \omega$.
3. $\omega$ is not identically zero, and if $x, y \in G$ then $\omega(x)\omega(y) = \int_K \omega(xk y)d\mu_K(k)$.

The Fourier transform, whether on $\mathbb{R}$ or an arbitrary locally compact abelian group, only uses unitary characters. So we recall
2.13. Definition. A function \( \phi : G \to \mathbb{C} \) is positive definite if \( \sum c_j \phi(x_i^{-1}x_j) \geq 0 \) whenever \( n \geq 1, \{c_1, \ldots, c_n\} \subset \mathbb{C} \), and \( \{x_1, \ldots, x_n\} \subset G \).

Note that a positive definite function \( \phi \) satisfies \( \phi(1) \geq |\phi(x)| \) and \( \phi(x^{-1}) = \overline{\phi(x)} \) for all \( x \in G \).

2.14. Theorem. Let \( \phi \) be a continuous positive definite function on \( G \) with \( \phi(1) = 1 \). Then there is a unitary representation \( \pi \) of \( G \), and a cyclic unit vector \( u \) in the representation space \( \mathcal{H}_\pi \), such that \( \phi(x) = \langle u, \pi(x)u \rangle \) for all \( x \in G \). The pair \((\pi, u)\) is unique up to unitary equivalence.

The connection with Gelfand pairs is

2.15. Theorem. Let \( \phi \) be a positive definite zonal spherical function and \((\pi, u)\) the corresponding cyclic unitary representation, \( \phi(x) = \langle u, \pi(x)u \rangle \). Then \( \pi \) is irreducible and \( u \) spans the space \( \mathcal{H}_\pi^K \) of \( \pi(K) \)-fixed vectors. Conversely, if \( \pi \) is an irreducible unitary representation of \( G \) and \( \mathcal{H}_\pi^K \) is spanned by a unit vector \( u \) then \( \phi(x) = \langle u, \pi(x)u \rangle \) is a positive definite zonal spherical function.

Write \( S = S(G, K) \) for the set of all zonal spherical functions \( f : G \to \mathbb{C} \), and write \( P = P(G, K) \) for the set of all positive definite zonal spherical functions.

2.16. Definition. The spherical transform is the map \( f \mapsto \tilde{f} \), from \( K\)-bi-invariant functions on \( G \) to functions on \( S = S(G, K) \), given by

\[
\tilde{f}(\omega) = \mu_\omega(f) = \int_G f(x)\omega(x^{-1})dm_G(x).
\]  

(2.17)

If \( f \in L_1(K\backslash G/K) \), in particular if \( f \in C_0(K\backslash G/K) \), then the integral is absolutely convergent.

Map

\[
S \to \prod C_f \text{ by } \omega \mapsto (\tilde{f}(\omega)) \text{ as } f \text{ ranges over } C_0(K\backslash G/K).
\]

(2.18)

This is injective, and we now view \( S \) as a subspace of the topological product space \( \prod C_f \). The subspace topology on \( S \) is the weak topology for the functions \( \tilde{f} \) with \( f \in C_0(K\backslash G/K) \). Since positive definite functions are bounded by their value at the identity element \( 1 \in G \),

\[
P = P(G, K) \subset \prod D_f \text{ where } D_f = \{z_f \in C_f \mid ||z_f|| = ||f||_1\}.
\]

(2.19)

If \( \omega \in S \), a calculation shows that

\[
\omega \in P \text{ if and only if } \mu_\omega(f * f^*) \geq 0 \text{ for all } f \in C_0(K\backslash G/K).
\]

(2.20)

Here \( f^*(x) = \overline{f(x^{-1})} \) because \( G \) is unimodular. Combining (2.19) and (2.20), one proves that

\( P \) has closure \( \text{cl}(P) \) consisting of all \( x \in \prod D_f \) such that

a) \( f \to z_f \) is a linear functional on \( C_0(K\backslash G/K) \),

b) \( z_{f_1} * z_{f_2} = z_{f_1} z_{f_2} \) for all \( f_1, f_2 \in C_0(K\backslash G/K) \), and

c) \( z_f * f^* \geq 0 \) for all \( f \in C_0(K\backslash G/K) \).

(2.21)

From this

2.22. Proposition. \( P \) is locally compact. Either \( P \) is compact and equal to its closure in \( \prod C_f \), or \( \text{cl}P = P \cup \{0\} \) is the 1-point compactification of \( P \).

Proposition 2.22 gives us an analog of the Riemann-Lebesgue Lemma:
2.23. Corollary. If \( f \in L_1(K \backslash G/K) \) then \( \hat{f} \in C_\infty(P) \), i.e., \( f \) is a continuous function on \( P \) vanishing at \( \infty \).

C. The Godement–Plancherel Theorem for \( K \backslash G/K \).

Godement's extension of the classical Pontrjagin–Plancherel Theorem from locally compact abelian groups to Gelfand pairs is

2.24. Theorem. Let \( (G, K) \) be commutative. Then there is a unique positive Radon measure \( \nu \) on \( P \), concentrated on a certain subset \( M \), such that

\[
\text{if } f \in C_0(K \backslash G/K) \text{ then } \hat{f} \in L_2(P, \nu) \text{ and } \|\hat{f}\|_{L_2(P, \nu)} = \|f\|_{L_2(G)}.
\]  

(2.25)

Moreover \( f \rightarrow \hat{f} \) extends by continuity to a Hilbert space isomorphism of \( L_2(K \backslash G/K) \) onto \( L_2(P, \nu) \) which intertwines the (left) convolution representation

\[
\ell : \text{ } C_0(K \backslash G/K) \text{ on } L_2(K \backslash G/K) \text{ by } \ell(f)h = f \ast h
\]  

(2.26a)

with the (left) multiplication representation

\[
\ell : \text{ } C_0(K \backslash G/K) \text{ on } L_2(P, \nu) \text{ by } \ell(f)q = \hat{f}q.
\]  

(2.26b)

\( \nu \) is called Plancherel measure for \( (G, K) \). The uniform closure of \( \ell(C_0(K \backslash G/K)) \) in the algebra of bounded linear operators on \( L_2(K \backslash G/K) \) is a commutative \( C^* \)-algebra, and \( M \) is its maximal ideal space. If \( f \in C_0(K \backslash G/K) \) then \( \ell(f) \) has dual \( \ell(f)^\sim \), function on \( M \) given by \( \ell(f)^\sim(m) = \ell(f) \) modulo \( m \). If \( m \in M \) there is a unique zonal spherical function \( \omega_m \) such that

\[
\ell(f)^\sim(m) = \int_G f(x)\omega_m(x^{-1})dm_G(x).
\]  

(2.27)

Furthermore \( \omega_m \) is positive definite, so \( M \) is identified with a subset of \( P \), and \( M \hookrightarrow P \) extends to a homeomorphism of \( M \cup \{0\} \) onto a closed subset of \( P \cup \{0\} \). Also,

\[
\text{if } f \in C_0(K \backslash G/K) \text{ then } \ell(f)^\sim(m) = \hat{f}(\omega_m), \text{ i.e., } \ell(f)^\sim = \hat{f}|_M.
\]  

(2.28)

With these identifications, the construction of Plancherel measure proceeds along the same lines as the standard construction of Haar measure. Along the way one gets the analog of Bochner's Theorem

2.29. Corollary. \( f(x) = \int_M \omega_m(x)\hat{f}(m)d\nu(m) \).

and the analog of the Fourier inversion formula

2.30. Corollary. \( \hat{f} \in L_1(P, \nu) \) and \( f(x) = \int_P \hat{f}(\omega)\omega(x)d\nu(\omega) \).

for \( f \) in the dense subspace

\[
\text{finite linear combinations } \sum a_{ij}f_i \ast f_j^* \text{ where the } f_k \in C_0(K \backslash G/K)
\]

of \( L_2(K \backslash G/K) \).
For comparison it is worth recalling the Pontryagin–Plancherel Theorem for a locally compact abelian group $G$. There is a unique normalization of Haar measure $m_{\hat{G}}$ on $\hat{G}$ such that $f \mapsto \hat{f}$ defines\(^1\) an isometry of $L_2(G)$ onto $L_2(\hat{G})$. We always use that normalization for $m_{\hat{G}}$. The inverse Fourier transform is given by
\[
\hat{\phi}(x) = \int_{\hat{G}} \phi(\omega)\omega(x)dm_{\hat{G}}(\omega).
\] (2.31)

This is essentially the same as the Fourier transform on $\hat{G}$. So here the Titchmarsh Inequality for $G$ (compare [3, §51]),
\[
\|\hat{f}\|_{p'} \leq \|f\|_p \quad \text{whenever } 1 \leq p \leq 2 \text{ and } f \in L_p(G)
\] (2.32)
and the corresponding inequality for $\hat{G}$, combine for $p = 2$ to give the isometry of the Plancherel Theorem.

**Section 3. Operator Norm Inequalities.**

In this section we prove certain operator norm estimates on Gelfand pairs. Just as K. T. Smith used an extension [11] to locally compact abelian groups of the Donoho–Stark estimate (1.3) to prove his uncertainty principle, the estimates we prove will be used in §4 to extend that uncertainty principle to spaces $K \backslash G/K$ where $(G, K)$ is a Gelfand pair.

Fix a Gelfand pair $(G, K)$. To adapt (1.3) we use the spherical transform (2.17) and its inverse (2.30),
\[
\hat{f}(\omega) = \int_{G} f(x)\omega(x^{-1})dm_{G}(x) \quad \text{and} \quad \hat{h}^\gamma(x) = \int_{\nu} h(\omega)\omega(x)d\nu(\omega).
\] (3.1)

As in the classical case, straightforward computation gives
\[
\|\hat{f}\|_{\infty} \leq \|f\|_1 \quad \text{for } f \in L_1(K \backslash G/K) \text{ and } \|\hat{h}^\gamma\|_\infty \leq \|h\|_1 \quad \text{for } h \in L_1(P, \nu),
\]
so Riesz-Thorin interpolation gives us the analog for $K \backslash G/K$ of the Titchmarsh Inequality
\[
\|\hat{f}\|_{p'} \leq \|f\|_p \quad \text{for } f \in L_p(K \backslash G/K), \quad 1 \leq p \leq 2,
\]
\[
\|\hat{h}^\gamma\|_{p'} \leq \|h\|_p \quad \text{for } h \in L_p(P, \nu), \quad 1 \leq p \leq 2,
\] (3.2)
with the usual $\frac{1}{p} + \frac{1}{p'} = 1$. Compare [3, §51].

Fix subsets $T = KT \subset G$ and $U \subset P$ of finite measure. Let $1_T$ and $1_U$ denote their respective indicator functions. Define operators $P = P_T$ and $Q = Q_U$ by
\[
Pf = 1_T f \quad \text{and} \quad Qf = (1_U \hat{f})^\gamma.
\] (3.3)

3.4. **Proposition.** If $1 \leq p \leq 2$, $q \geq 1$ and $f \in L_p(K \backslash G/K)$ then
\[
\|PQf\|_1 \leq m_{\hat{G}}(T)^{1/q} m_{\hat{U}}^<(U)^{1/p} \|f\|_p.
\]

\(^1\)In fact map $f \mapsto \hat{f}$ is originally defined only for $f \in L_1(G) \cap L_2(G)$ and then is extended by continuity as in Theorem 2.24.
Case $p = q$: the operator norm on $L_p(K \setminus G/K)$ satisfies $\|PQ\|_p \leq m_G(T)^{1/p} \nu(U)^{1/p}$.

Proof. We compute

$$PQf(x) = 1_T(x)Qf(x) = 1_T(x)(1_U f)^\vee(x) = 1_T(x)\int_P (1_U \hat{f})(\omega)\omega(x) d\nu(\omega)$$

$$= 1_T(x)\int_P 1_U(\omega)\left\{ \int_G f(y)\omega(y^{-1}x)dm_G(y) \right\} \omega(x) d\nu(\omega)$$

$$= 1_T(x)\int_G f(y) \left\{ \int_P 1_U(\omega)\omega(y^{-1}x) d\nu(\omega) \right\} dm_G(y).$$

As $\omega(y^{-1})\omega(x) = \int_K \omega(y^{-1}kx) dm_K(k)$ and $f$ is $K$-bi-invariant, now

$$PQf(x) = 1_T(x)\int_G f(y) \left\{ \int_P 1_U(\omega)\omega(y^{-1}x) d\nu(\omega) \right\} dm_G(y) = (f, \bar{k}_x)$$

where $k_x(y) = 1_T(x)\int_P 1_U(\omega)\omega(y^{-1}x) d\nu(\omega) = 1_T(x)\int_G \omega(y^{-1}x)$. Using Hölder,

$$|PQf(x)| = |(f, \bar{k}_x)| \leq \|f\|_p \|k_x\|_{p'} = \|f\|_p \|1_U\|_{p'} |1_T(x)|.$$

Integration $\int_G |PQf(x)|^s dm_G(x)$ and the inequality (3.2) give

$$\|PQf\|_q \leq \|f\|_p \|1_U\|_{p'} m_G(T)^{1/t} \leq \|f\|_p \|1_U\|_p m_G(T)^{1/t} = m_G(T)^{1/t} \nu(U)^{1/p} \|f\|_p.$$

That completes the proof of Proposition 3.4. \Box

Proposition 3.4 is sufficient for the uncertainty principle of Theorem 4.3 below. But there are some other useful operator norm estimates for Gelfand pairs.

The estimate analogous to that of Proposition 3.4, but in the other order, is

3.5. Proposition. If $1 \leq p \leq 2$, $q \geq p'$, and $f \in L_p(K \setminus G/K)$, then\textsuperscript{2}

$$\|Qf\|_q \leq m_G(T)^{1/p} \nu(U)^{1/p} \|f\|_p \text{ and } \|Qf\|_q \leq m_G(T)^{1/p} \nu(U)^{1/p} \|f\|_q.$$

Proof. As in Proposition 3.4, compute

$$Qf(x) = \int_G 1_U(\omega) \left\{ \int_G 1_T(y)f(y)\omega(y^{-1})dm_G(y) \right\} \omega(x) d\nu(\omega) = (f, \bar{j}_x)$$

where $j_x(y) = 1_T(y)1_U(y^{-1}x)$. So $|Qf(x)| \leq \|f\|_p \|j_x\|_{p'}$ and

$$\|Qf\|_q \leq \|f\|_p \left( \int_G \left\{ \int_G 1_T(y)1_U(y^{-1}x) \right\}^{1/p'} dm_G(y) \right)^{1/q'} \leq \|f\|_p \int_G \left\{ \int_G 1_T(y)1_U(y^{-1}x) \right\}^{1/p'} dm_G(y).$$

\textsuperscript{2}There is a typographical error (a misplaced prime) in the published statement of [11, Theorem 3.2]. The correction is implicit in the argument below. The argument for the second inequality of Proposition 3.5 follows [12].
Now
\[ ||Qf||_q \leq ||f||_p \left( \int_G \left( \frac{1}{|1_T|} \right)^{1/p'} \, dm_G(x) \right)^{1/s} \]
\[ = ||f||_p \left( \frac{1}{|1_T|} \right)^{1/p'} \left( \int_G \left| \frac{1}{|1_T|} \right|^{1/p'} \, dm_G(x) \right)^{1/s} \]
\[ \leq ||f||_p \left( \frac{1}{|1_T|} \right)^{1/p'} \left( \int_G \left| \frac{1}{|1_T|} \right| \, dm_G(x) \right)^{1/s} \]
by Young's Inequality, using \( q \geq p' \)
\[ = \frac{1}{|1_T|} m_G(T)^{1/s} \left( \int_G \frac{1}{|1_T|} \, dm_G(x) \right)^{1/s} \]
\[ = \frac{1}{|1_T|} m_G(T)^{1/s} \left( \int_G 1 \, dm_G(x) \right)^{1/s} \]
\[ = \frac{1}{|1_T|} m_G(T)^{1/s} \left( 1 \right)^{1/s} \]
by Titchmarsh (3.2), using \( 1 \leq p \leq 2 \)
\[ = m_G(T)^{1/s} \nu(U)^{1/p} \left( ||f||_p \right). \]
That proves the first inequality of Proposition 3.5. For the second inequality replace \( f \) by \( Pf \) in the first inequality and use \( P^2 = P \):
\[ ||QPf||_q \leq m_G(T)^{1/s} \nu(U)^{1/p} ||Pf||_p . \]  \( \text{(i)} \)
If \( r = \frac{q}{p} \) and \( \frac{1}{r} + \frac{1}{r'} = 1 \) then
\[ ||Pf||_p^r = \langle ||Pf||_p, 1_T \rangle \]
\[ \leq \langle ||Pf||_p^r, |1_T|^r \rangle \]
by the Hölder inequality \( \text{(ii)} \)
\[ = \langle ||Pf||_p^r, |1_T|^r \rangle \]
since \( rp = q \) and \( \frac{1}{r} = \frac{p}{q} \).
Use \( \frac{1}{r'} = \frac{1}{p} - \frac{1}{r} \) to combine (i) and (ii) as
\[ ||QPf||_q \leq m_G(T)^{1/s} \nu(U)^{1/p} ||Pf||_p^r m_G(T)^{1/p'} = m_G(T)^{1/s} \nu(U)^{1/p} ||Pf||_q . \]
That completes the proof. \( \Box \)

If \( K \backslash G / K \) has finite measure, then \( G \) is compact, and one has a stronger form of part of (3.2), analog of the Hausdorff–Young Inequality (again compare [3, §51]):
\[ ||f||_q \leq ||f||_p \text{ for } f \in L_p(K \backslash G / K) \text{ with } 1 \leq p \leq \infty \text{ and } \frac{1}{q} \leq \min \left( \frac{1}{p'}, \frac{1}{2} \right) . \]  \( \text{(3.6)} \)
Similarly, if \( P \) has finite measure, for example if \( P \) is compact, then
\[ ||h||_q \leq ||h||_p \text{ for } h \in L_p(P, \nu) \text{ with } 1 \leq p \leq \infty \text{ and } \frac{1}{q} \leq \min \left( \frac{1}{p'}, \frac{1}{2} \right) . \]  \( \text{(3.7)} \)
These lead to slightly stronger forms of Propositions 3.4 and 3.5.

SECTION 4. THE UNCERTAINTY PRINCIPLE FOR \( K \backslash G / K \).

As in §3 fix a Gelfand pair \( (G, K) \) and subsets \( T = KTK \subset G \) and \( U \subset P \) of finite measure. Define operators \( P = P_T \) and \( Q = Q_U \) as in (3.3). Given \( \epsilon \geq 0 \) we say that
\[ f \in L_p(K \backslash G / K) \text{ is } L_p \text{ } \epsilon - \text{concentrated on } T \text{ if } ||f - 1_T f||_p \leq \epsilon ||f||_p \]  \( \text{(4.1a)} \)
and similarly, given \( \delta \geq 0 \),
\[ h \in L_p(P, \nu) \text{ is } L_p \text{ } \delta - \text{concentrated on } U \text{ if } ||h - 1_U h||_{p'} \leq \delta ||h||_{p'} . \]  \( \text{(4.1b)} \)
Somewhat analogously, we say (compare [4] and [11]) that
\[ f \in L_p(K \backslash G / K) \text{ is } L_p \text{ } \delta - \text{bandlimited to } U \text{ if there exists } \]
\[ f_U \in L_p(K \backslash G / K) \text{ with } f_U \text{ supported in } U \text{ and } ||f - f_U||_p \leq \delta ||f||_p . \]  \( \text{(4.2)} \)
4.3. Theorem. Suppose that $0 \neq f \in L_p(K\setminus G/K)$ with $1 \leq p \leq 2$ and $\epsilon, \delta \geq 0$ such that $f$ is $\epsilon$-concentrated on $T$ and $\delta$-bandlimited to $U$. Then

$$m_G(T)^{1/p} \nu(U)^{1/p} \geq \|PQ\|_p \geq \frac{1-\epsilon-\delta}{1+\delta}.$$ 

And if $p = 2$ then, further, $\|PQ\|_2 \geq 1 - \epsilon - \delta$.

Proof. The first inequality is the case $p = q$ of Proposition 3.4. Note $f_U = Qf_U$ because $\widehat{f_U}$ is supported in $U$, and of course $\|P\| \leq 1$, to compute

$$\|f\|_p - \|PQf\|_p \leq \|f - PQf\|_p \leq \|f - Pf\|_p + \|Pf - Pf_U\|_p + \|PQf_U - PQf\|_p \leq \epsilon \|f\|_p + \delta \|f\|_p + \|PQ\|_p \delta \|f\|_p = (\epsilon + \delta \|PQ\|_p) \|f\|_p,$$

so $\|PQf\|_p \geq (1 - \epsilon - \delta \|PQ\|_p) \|f\|_p$. Now $\|PQ\|_p \geq 1 - \epsilon - \delta \|PQ\|_p$ so

$$(1 + \delta) \|PQ\|_p \geq 1 - \epsilon - \delta.$$ 

That proves the general assertion. If $p = 2$ we can take $\widehat{f_U} = Qf$ so that $Qf = Qf_U$ and the $\|PQf_U - PQf\|_p$ term does not occur. □

SECTION 5. NONCOMMUTATIVE FUNCTION THEORY OF GELFAND PAIRS.

In this Section we describe the vector-valued transform that leads to an analysis of $L_2(G/K)$ where $(G, K)$ is a Gelfand pair. As before, we defer to [2] and [5] for reference to original sources.

Recall Theorem 2.15. Every positive definite zonal spherical function $\omega \in P$ determines an essentially unique irreducible unitary representation $\pi_\omega$ and unit vector $u_\omega \in \mathcal{H}_\omega = \mathcal{H}_{\pi_\omega}$ such that $\omega(x) = \langle u_\omega, \pi_\omega(x)u_\omega \rangle_{\mathcal{H}_\omega}$ for all $x \in G$. It is immediate that

$$\text{if } f \in L_1(G/K) \text{ and } x \in G \text{ then } (f \ast \omega)(x) = \langle \pi_\omega(f)u_\omega, \pi_\omega(x)u_\omega \rangle_{\mathcal{H}_\omega}.$$ 

(5.1) 

On the other hand, a calculation shows that

$$\text{if } f \in C(G/K) \cap L_1(G/K) \text{ and } x \in G \text{ then } f(x) = \int_P (f \ast \omega)(x) d\nu(\omega).$$ 

(5.2)

So $f \ast \omega \in C(G/K) \cap L_1(G/K)$ corresponds to $\pi_\omega(f)u_\omega \in \mathcal{H}_\omega$. In fact (5.1) and (5.2) combine to prove

5.3. Lemma. If $f \in C_0(G/K)$ and $x \in G$ then

$$f(x) = \int_P \langle \pi_\omega(f)u_\omega, \pi_\omega(x)u_\omega \rangle_{\mathcal{H}_\omega} d\nu(\omega) \text{ and } \|f\|^2_{L_2(G/K)} = \int_P \|\pi_\omega(f)u_\omega\|^2_{\mathcal{H}_\omega} d\nu(\omega).$$

We need the details of the notion of direct integral. Let $(Y, \tau)$ be a measure space. For each $y \in Y$ let $\mathcal{H}_y$ be a Hilbert space. Let $\{s_\alpha\}$ be a countable family of maps $Y \to \bigcup_{y \in Y} \mathcal{H}_y$ such that $s_\alpha(y) \in \mathcal{H}_y$ and $\{s_\alpha(y)\}$ spans $\mathcal{H}_y$ for all $y \in Y$, and
the functions $y \mapsto \langle s_\alpha(y), s_\alpha(y) \rangle_{\mathcal{H}_y}$ belong to $L_1(Y, \tau)$.

Then the direct integral $\mathcal{H} = \int_Y \mathcal{H}_y d\tau(y)$ modeled on the $\{s_\alpha\}$ is the linear span of all the maps $s : Y \to \bigcup_{\nu \in Y} \mathcal{H}_y$ such that

$$s(y) \in \mathcal{H}_y \text{ a.e. } (Y, \tau) \text{ and the functions } y \mapsto \langle s(y), s_\alpha(y) \rangle_{\mathcal{H}_y} \text{ belong to } L_1(Y, \tau).$$

$\mathcal{H}$ is a separable Hilbert space with inner product $\langle s, s' \rangle_{\mathcal{H}} = \int_Y \langle s(y), s'(y) \rangle_{\mathcal{H}_y} d\tau(y)$.

More generally, fix $1 \leq p \leq \infty$. Then the $L_p$ direct integral $\mathcal{H}_p$ is the linear span of the maps $s : Y \to \bigcup_{\nu \in Y} \mathcal{H}_y$ such that

$$s(y) \in \mathcal{H}_y \text{ a.e. } (Y, \tau) \text{ and the functions } y \mapsto \langle s(y), s(y) \rangle_{\mathcal{H}_y}^{1/2} \text{ belong to } L_p(Y, \tau).$$

$\mathcal{H}_p$ is a Banach space with norm $\|s\|_p = \left( \int_P \|s(y)\|_{\mathcal{H}_y}^p \right)^{1/p}$ for $1 \leq p < \infty$, norm $\|s\|_\infty = \sup_{\nu \in P} \|s(y)\|_{\mathcal{H}_y}^{1/2}$. Of course $\mathcal{H}_2$ is the Banach structure underlying the Hilbert space structure of $\mathcal{H}$.

Let $BL(\mathcal{H}_y)$ denote the algebra of bounded linear operators on the Hilbert space $\mathcal{H}_y$. Let $T : Y \to \bigcup_{\nu \in Y} BL(\mathcal{H}_y)$ such that

$$T(y) \in BL(\mathcal{H}_y) \text{ a.e. } (Y, \tau), \text{ and if } s, s' \in \mathcal{H} \text{ then } y \mapsto \langle T(y)s(y), s'(y) \rangle \text{ belongs to } L_1(Y, \tau).$$

Then $s \mapsto Ts \in \mathcal{H}$, $Ts(y) = T(y)s(y)$, defines an element $T \in BL(\mathcal{H})$. This element is denoted $T = \int_Y T(y)d\nu(y)$ and is called the direct integral of the $T(y)$.

In our case, $(P, \nu)$ is the measure space; for $\omega \in P$ we have the Hilbert space $\mathcal{H}_\omega$; for $f \in C_0(G/K)$ we have $s_f(\omega) = \pi_\omega(f)u_\omega$, and $\{s_\alpha\} = \{s_{f_\alpha}\}$ where $\{f_\alpha\}$ is a countable dense subset of $C_0(G/K)$.

5.4. Definition. The Fourier transform on $G/K$ is the map

$$\mathcal{F} : L_1(G/K) \to \int_P \mathcal{H}_\omega d\nu(\omega)$$

given by $\mathcal{F}(f)(\omega) = s_f(\omega) = \pi_\omega(f)u_\omega$.

Now Lemma 5.3 gives us the Godement–Plancherel Theorem for $G/K$:

5.5. Theorem. Let $(G, K)$ be commutative and let $\nu$ be its Plancherel measure. Then the Fourier transform

$$\mathcal{F} : C_0(G/K) \to \mathcal{H}, \text{ where } \mathcal{H} = \int_P \mathcal{H}_\omega d\nu(\omega), \quad (5.7)$$

satisfies

$$f(x) = \int_P \langle \mathcal{F}(f), \pi(\omega)(x)u_\omega \rangle_{\mathcal{H}_\omega} d\nu(\omega) \text{ and } ||\mathcal{F}(f)||_{\mathcal{H}} = ||f||_{L_2(G/K)}. \quad (5.8)$$

Moreover $f \mapsto \mathcal{F}(f)$ extends by continuity to a Hilbert space isomorphism of $L_2(G/K)$ onto $\mathcal{H}$ which intertwines the (left) regular representation

$$\lambda : L_1(G) \text{ on } L_2(G/K) \text{ by } \lambda(\psi)f = \psi * f \quad (5.9a)$$

with the direct integral representation

$$\pi = \int_P \pi_\omega d\nu(\omega) : \quad L_1(G) \text{ on } \mathcal{H} = \int_P \mathcal{H}_\omega d\nu(\omega) \text{ by } \pi(\psi) = \int_P \pi_\omega(\psi)u_\omega d\nu(\omega). \quad (5.9b)$$
The standard Plancherel-type formula is of the form

$$f(x) = \int_{\tilde{G}} \text{trace } \pi(\ell(z^{-1})f) \, d\mu(z),$$

(5.10)

where $\tilde{G}$ is the unitary dual of $G$ and $\ell(y)f(g) = f(y^{-1}g)$. The connection with Theorem 5.5 is given by

$$\text{trace } \pi_\omega(\ell(z^{-1})f) = \langle \pi_\omega(f)u_\omega, \pi_\omega(z)u_\omega \rangle.$$

(5.11)

Formula (5.11) depends on the fact that if $u_\omega \perp u_\omega$ in $\mathcal{H}_\omega$ and $f \in L_1(G/K)$ then $\pi_\omega(f)u_\omega = 0$. The same calculation shows that if $\pi \in \hat{G}$ has no $K$-fixed vector and $f \in L_1(G/K)$ then $\pi(f) = 0$. So for functions on $G/K$, only the $\pi_\omega$ occur in the expression (5.10).

SECTION 6. THE UNCERTAINTY PRINCIPLE FOR $G/K$

We now modify the considerations of §§3 and 4 to carry them from $K \backslash G/K$ to $G/K$. We start with the formulae for the Fourier transform (5.4) and its inverse (5.8),

$$\mathcal{F}(f)(\omega) = \pi_\omega(f)u_\omega \quad \text{and} \quad \mathcal{F}^{-1}(v)(x) = \int_P \langle v_\omega, \pi_\omega(x)u_\omega \rangle_{\mathcal{H}_\omega} \, d\nu(\omega).$$

(6.1)

Again as in the classical case,

$$||\mathcal{F}(f)||_\infty = \text{ess sup}_{P,\omega} ||\mathcal{F}(f)(\omega)||_{\mathcal{H}_\omega} = \text{ess sup}_{P,\omega} ||\pi_\omega(f)u_\omega||_{\mathcal{H}_\omega} \leq \text{ess sup}_{P,\omega} ||f||_1 = ||f||_1$$

for $f \in L_1(G/K)$, and

$$||\mathcal{F}^{-1}(v)||_\infty = \text{ess sup}_{P} \int_{\mathcal{H}_\omega} \langle v_\omega, \pi_\omega(x)u_\omega \rangle_{\mathcal{H}_\omega} \, d\nu(\omega) \leq \int_{\mathcal{H}_\omega} ||v_\omega||_{\mathcal{H}_\omega} \, d\nu(\omega) = ||v||_1$$

for $v \in \mathcal{H}$. So as before, Riesz-Thorin interpolation results in a $G/K$ analog of the Titchmarsh Inequality

$$||\mathcal{F}f||_{p'} \leq ||f||_p \quad \text{for } f \in L_p(G/K), \quad 1 \leq p \leq 2,$n

$$||\mathcal{F}^{-1}(v)||_{p'} \leq ||v||_p \quad \text{for } v \in \mathcal{H}, \quad 1 \leq p \leq 2,$$

(6.2)

with the usual $\frac{1}{p} + \frac{1}{p'} = 1$.

Fix sets $T = TK \subset G$ and $U \subset P$ of finite measure. As in (3.3) define

$$Pf = 1_T f \quad \text{and} \quad Qf = \mathcal{F}^{-1}(1_U \mathcal{F}(f)).$$

(6.3)

6.4. Proposition. If $1 \leq p \leq 2, q \geq 1$ and $f \in L_p(G/K)$ then

$$||PQf||_q \leq m_G(T)^{1/1} \nu(U)^{1/1} ||f||_p.$$

Case $p = q$: the operator norm on $L_p(G/K)$ satisfies $||PQ||_p \leq m_G(T)^{1/1} \nu(U)^{1/1}$.

Proof. We compute essentially as in the proof of Proposition 3.4:

$$PQf(x) = 1_T(x) \mathcal{F}^{-1}(1_U \mathcal{F}(f))(x)$$

$$= 1_T(x) \int_P \langle 1_U(\omega)\pi_\omega(f)u_\omega, \pi_\omega(x)u_\omega \rangle_{\mathcal{H}_\omega}$$

$$= 1_T(x) \int_P 1_U(\omega) \left\{ \int_{\mathcal{H}_\omega} f(y) \langle \pi_\omega(y)u_\omega, \pi_\omega(x)u_\omega \rangle_{\mathcal{H}_\omega} \, dm_G(y) \right\} \, d\nu(\omega)$$

$$= 1_T(x) \int_{\mathcal{H}_\omega} f(y) \left\{ \int_P 1_U(\omega) \langle \pi_\omega(y^{-1}x)u_\omega \rangle_{\mathcal{H}_\omega} \, d\nu(\omega) \right\} \, dm_G(y)$$

$$= \langle f, \mathcal{L}_x \rangle_{L_1(G/K)}$$

for $f \in L_1(G/K)$.
where
\[ k_\omega(y) = 1_T(x) \int_\mathcal{P} 1_U(\omega)(u_\omega, \pi_\omega(y^{-1}x)u_\omega) d\nu(\omega) = 1_T(x) \mathcal{F}^{-1}(\omega \mapsto 1_U(\omega)u_\omega)(y^{-1}x). \]

Using Hölder, integration \( \int_G |PQf(x)|^p dm_G(x) \), and the inequality (6.2), we see, as before, that
\[ ||PQf||_p \leq ||f||_p ||\mathcal{F}^{-1}(\omega \mapsto 1_U(\omega)u_\omega)||_{p'} m_G(T)^{1/p} \]
\[ \leq ||f||_p ||1_U||_p m_G(T)^{1/p} = m_G(T)^{1/p} \nu(U)^{1/p} ||f||_p. \]

That completes the proof of Proposition 6.4. \( \square \)

One can also prove operator norm inequalities corresponding to (3.5), (3.6) and (3.7), but we leave their formulation and proof to the reader.

We now proceed as for \( K \setminus G/K \) in §4. Given \( \epsilon \geq 0 \) we say that
\[ f \in L_p(G/K) \text{ is } L_p \text{ } \epsilon \text{ -- concentrated on } T \text{ if } ||f - 1_Tf||_p \leq \epsilon ||f||_p \] (6.5a)

and similarly, given \( \delta \geq 0 \),
\[ v \in \mathcal{H}_{p'} \text{ is } L_p \text{ } \delta \text{ -- concentrated on } U \text{ if } ||v - 1_Uv||_{p'} \leq \delta ||v||_{p'} \] (6.5b)

Analogously,
\[ f \in L_p(G/K) \text{ is } L_p \text{ } \delta \text{ -- bandlimited to } U \text{ if there exists } \]
\[ fU \in L_p(G/K) \text{ with } \mathcal{F}(fU) \text{ supported in } U \text{ and } ||f - fU||_p \leq \delta ||f||_p. \] (6.6)

We proved Theorem 4.3, the uncertainty principle for \( K \setminus G/K \), as a formal consequence of Proposition 3.4. Now exactly the same argument proves the uncertainty principle for \( G/K \) as a formal consequence of Proposition 6.4:

6.7. Theorem. Suppose that \( 0 \neq f \in L_p(G/K) \text{ with } 1 \leq p \leq 2 \) and \( \epsilon, \delta \geq 0 \) such that \( f \) is \( \epsilon \)-concentrated on \( T \) and \( \delta \)-bandlimited to \( U \). Then
\[ m_G(T)^{1/p} \nu(U)^{1/p} \geq ||PQ||_p \geq \frac{1 - \epsilon - \delta}{1 + \delta}. \]

And if \( p = 2 \) then, further, \( ||PQ||_2 \geq 1 - \epsilon - \delta \).

There is an equivalent uncertainty principle for the operator--valued transform \( f \mapsto \mathcal{F}(f) \) where \( \mathcal{F}(f)(\omega) = \pi_\omega(f) \) for \( f \in L_p(G/K) \) and \( \omega \in P \). See the discussion surrounding (5.10) and (5.11).
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